

## ABSTRACT

The present invention is a method and apparatus for filtering high frequency time series data using a variety of techniques implemented on a computer. The techniques are directed to detecting and eliminating data errors such as the decimal error, monotonic series 5 of quotes, long series of repeated quotes, scaling changes, and domain errors. Further, by means of comparison with nearby quotes in the time series, the techniques are also able to evaluate the credibility of the quotes.

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